ABSTRACT

A trade capture system is provided which includes a first computer having an interface for capturing executed trade data, a second computer for accepting the captured trade data and performing middle and back office processing on the same, and a communication channel for communicating the captured trade data between the first and second computers.

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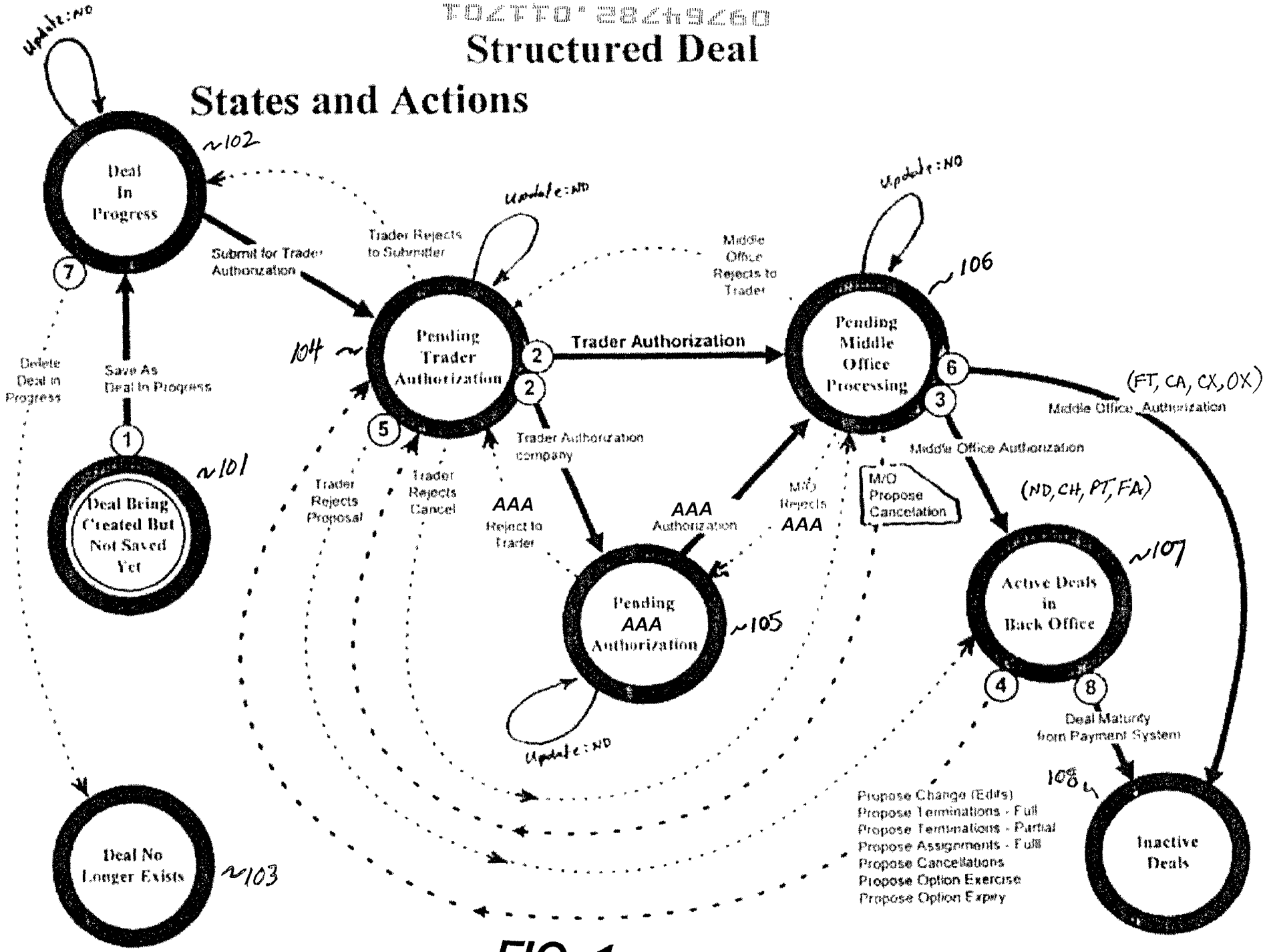

FIG. 1

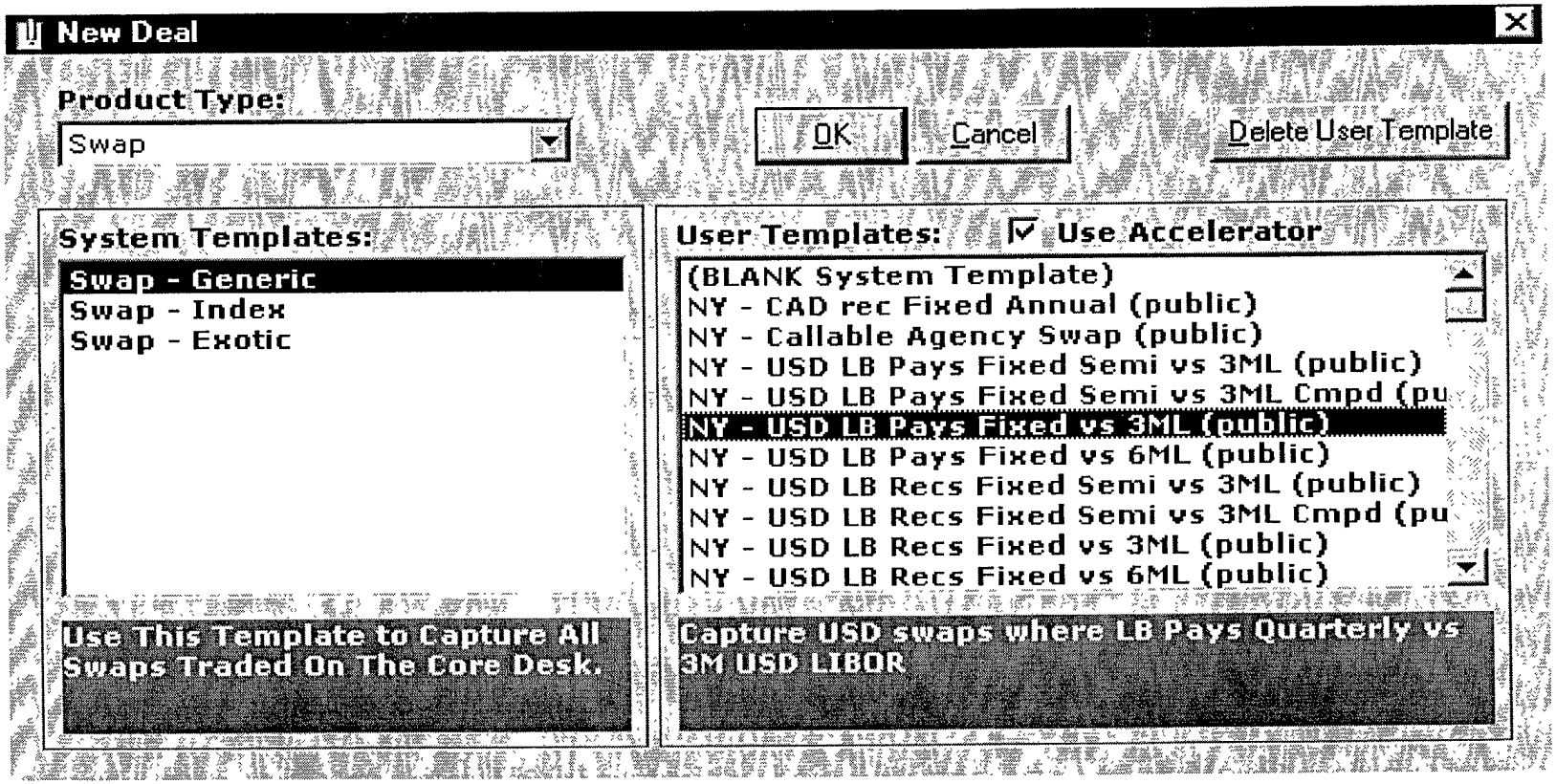
New Deal
Product Type:
Swap
OK
Cancel
Delete User Template
System Templates:
Swap - Generic
Swap - Index
Swap - Exotic
User Templates:
Use Accelerator
(BLANK System Template)
NY - CAD rec Fixed Annual (public)
NY - Callable Agency Swap (public)
NY - USD LB Pays Fixed Semi vs 3ML (public)
NY - USD LB Pays Fixed Semi vs 3ML Cmpd (pu
NY - USD LB Pays Fixed vs 3ML (public)
NY - USD LB Pays Fixed vs 6ML (public)
NY - USD LB Recs Fixed Semi vs 3ML (public)
NY - USD LB Recs Fixed Semi vs 3ML Cmpd (pu
NY - USD LB Recs Fixed vs 3ML (public)
NY - USD LB Recs Fixed vs 6ML (public)
Use This Template to Capture All Swaps Traded On The Core Desk.
Capture USD swaps where LB Pays Quarterly vs 3M USD LIBOR

FIG. 2

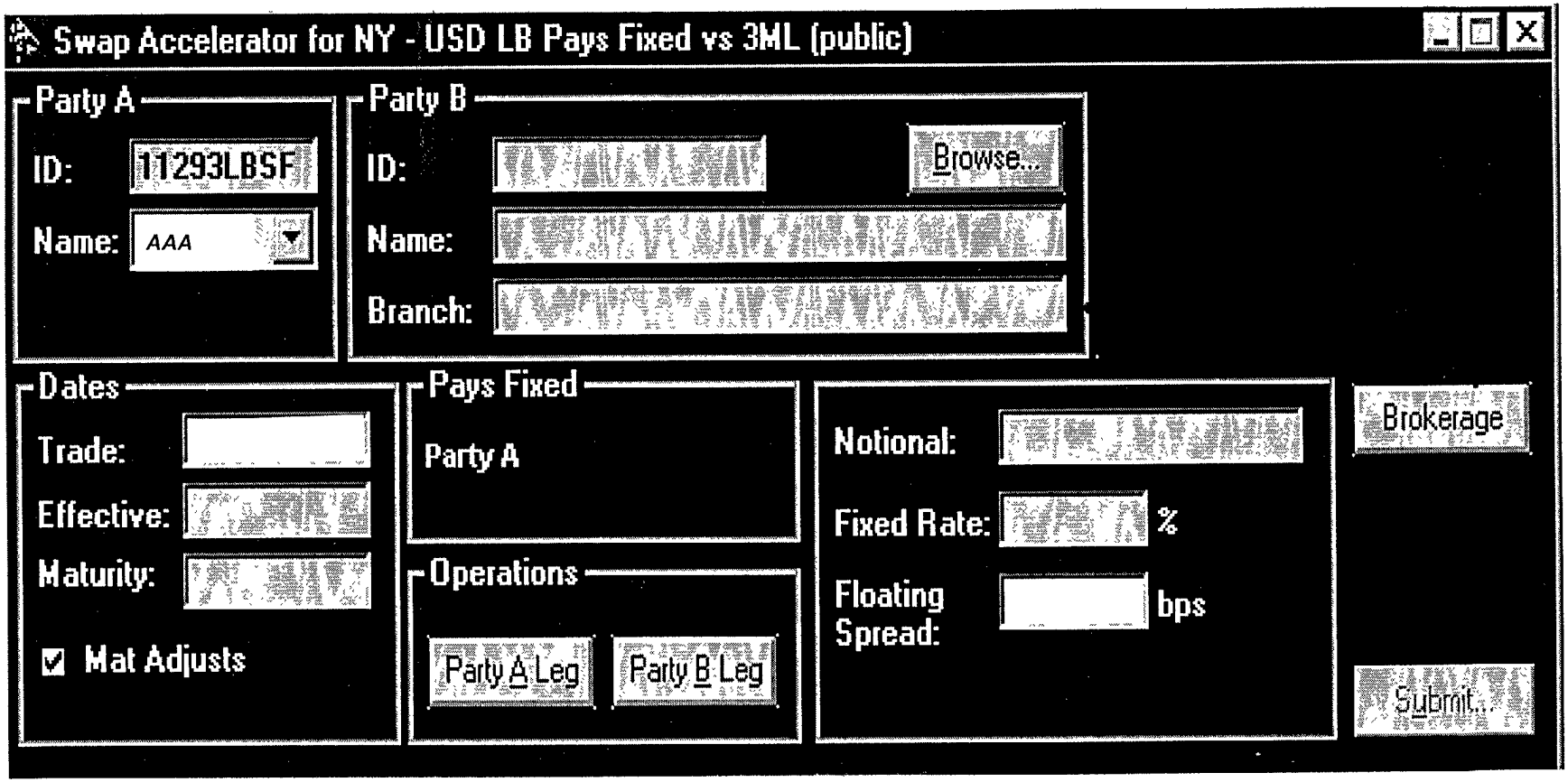
Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)
Party A
ID:
11293LBSF
Name:
AAA
Party B
ID:
Browse...
Name:
Branch:
Dates
Trade:
Effective:
Maturity:
Mat Adjusts
Pays Fixed
Party A
Operations
Party A Leg
Party B Leg
Notional:
Fixed Rate:
%
Floating Spread:
bps
Brokerage
Submit...

FIG. 3

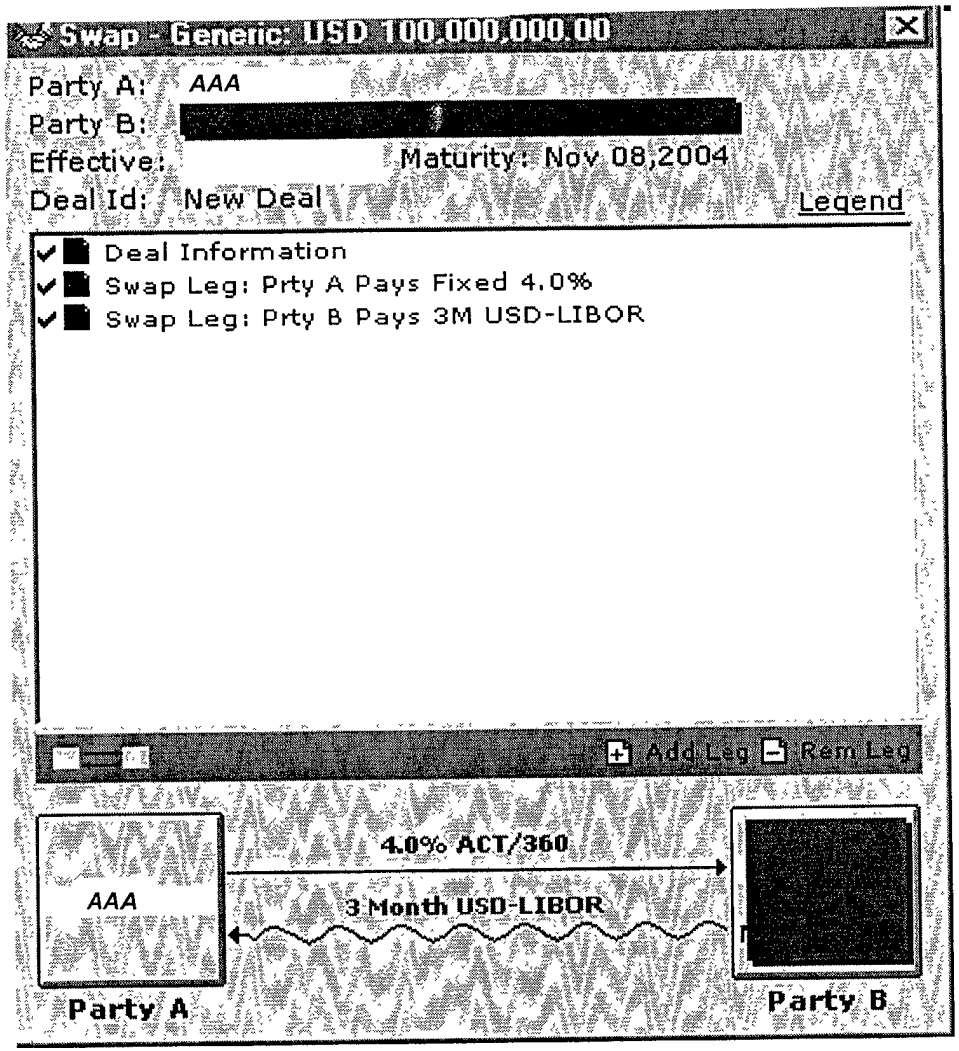
Swap - Generic: USD 100,000,000.00
Party A: AAA
Party B:
Effective:
Maturity: Nov 08,2004
Deal Id: New Deal
Legend
Deal Information
Swap Leg: Prty A Pays Fixed 4.0%
Swap Leg: Prty B Pays 3M USD-LIBOR
Add Leg
Rem Leg
4.0% ACT/360
AAA
3 Month USD-LIBOR
Party A
Party B

FIG. 4

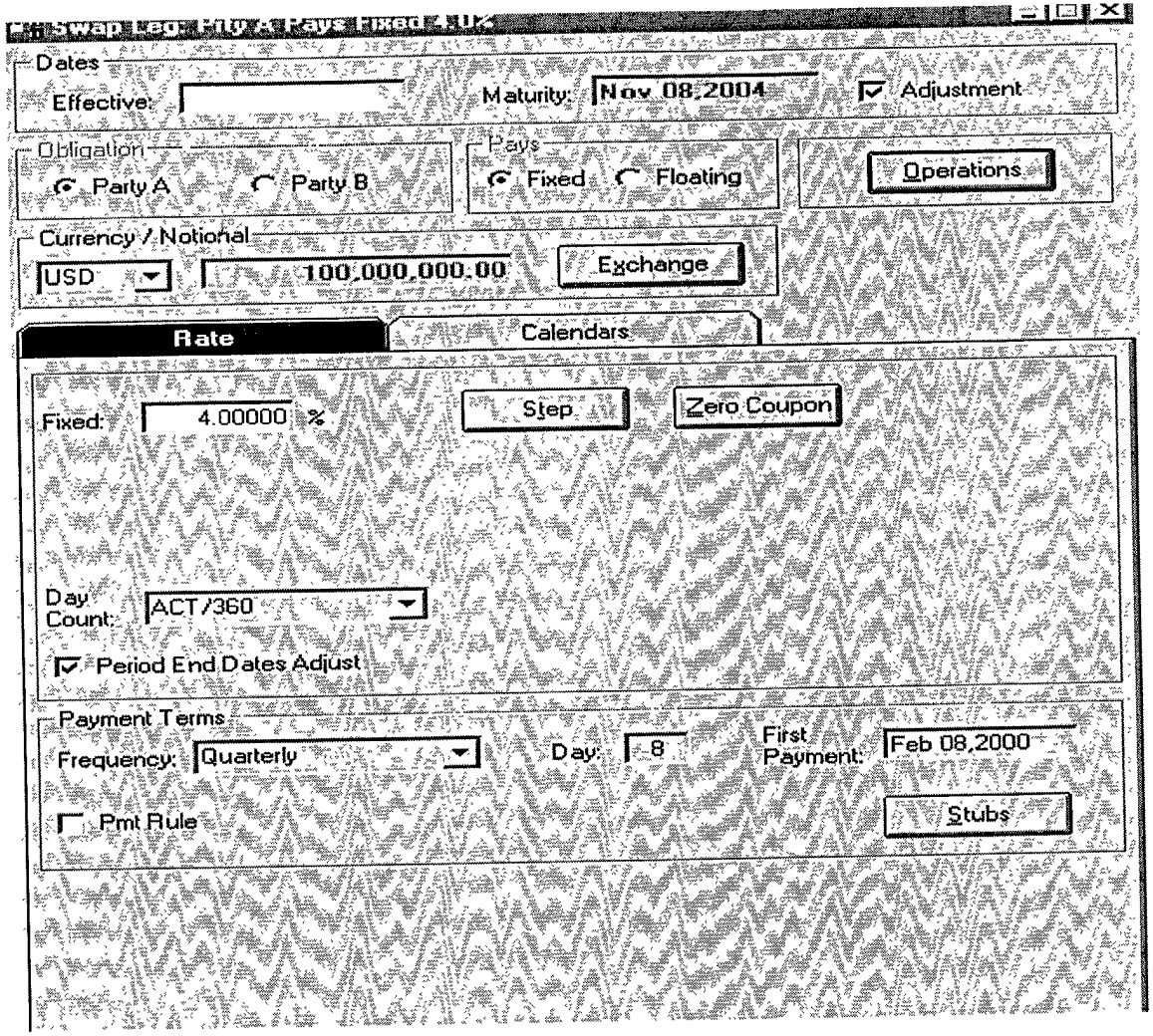
Dates
Effective:
Maturity: Nov 08,2004
Adjustment
Obligation
Party A
Party B
Pays
Fixed
Floating
Operations
Currency / Notional
USD
100,000,000.00
Exchange
Rate
Calendars
Fixed: 4.00000 %
Step
Zero Coupon
Day Count: ACT/360
Period End Dates Adjust
Payment Terms
Frequency: Quarterly
Day: 8
First Payment: Feb 08,2000
Pmt Rule
Stubs

FIG. 5

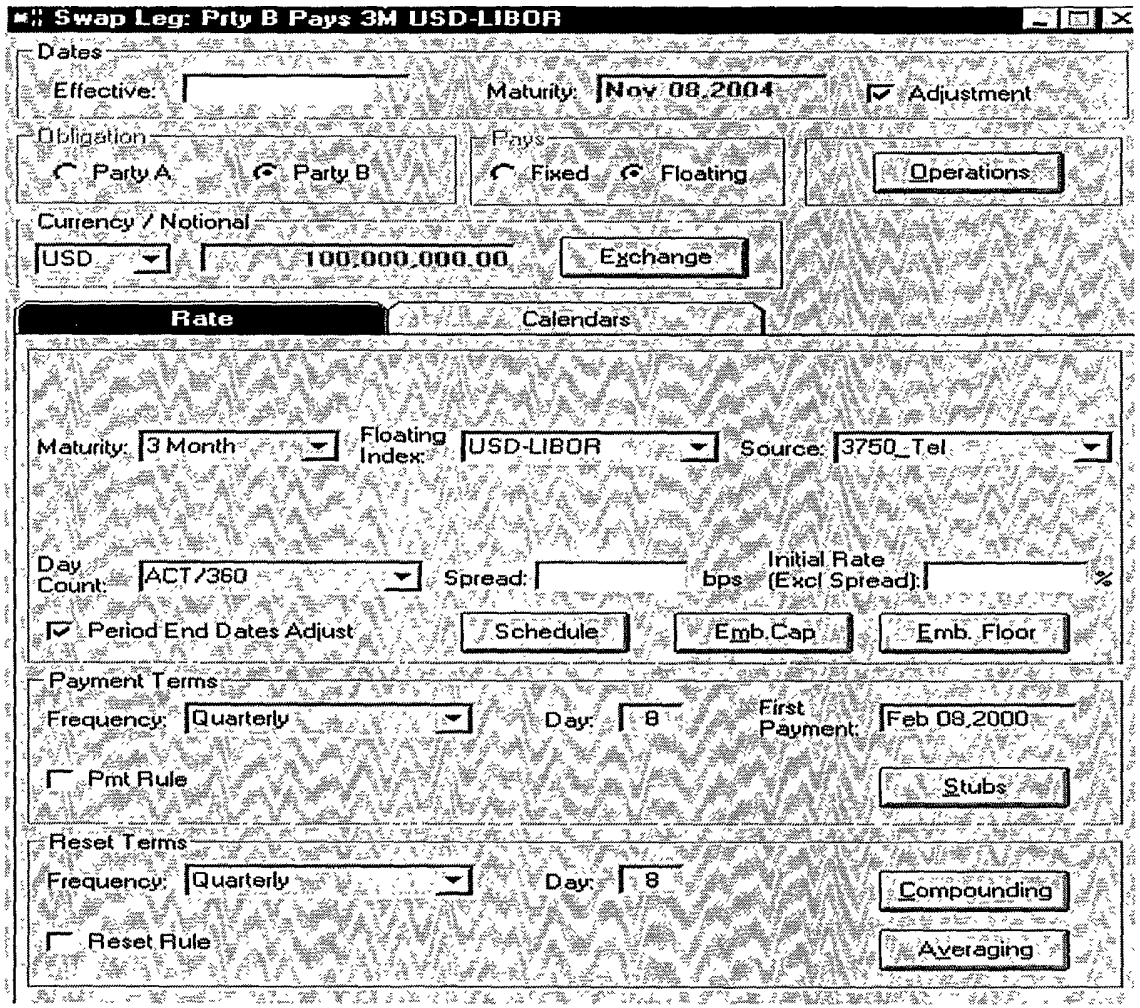
Swap Leg: Prty B Pays 3M USD-LIBOR
Dates
Effective:
Maturity: Nov 08,2004
Adjustment
Obligation
Party A
Party B
Pays
Fixed
Floating
Operations
Currency / Notional
USD
100,000,000.00
Exchange
Rate
Calendars
Maturity: 3 Month
Floating Index: USD-LIBOR
Source: 3750_Tel
Day Count: ACT/360
Spread:
bps
Initial Rate (Excl Spread):
%
Period End Dates Adjust
Schedule
Emb.Cap
Emb. Floor
Payment Terms
Frequency: Quarterly
Day: 8
First Payment: Feb 08,2000
Pmt Rule
Stubs
Reset Terms
Frequency: Quarterly
Day: 8
Compounding
Reset Rule
Averaging

FIG. 6

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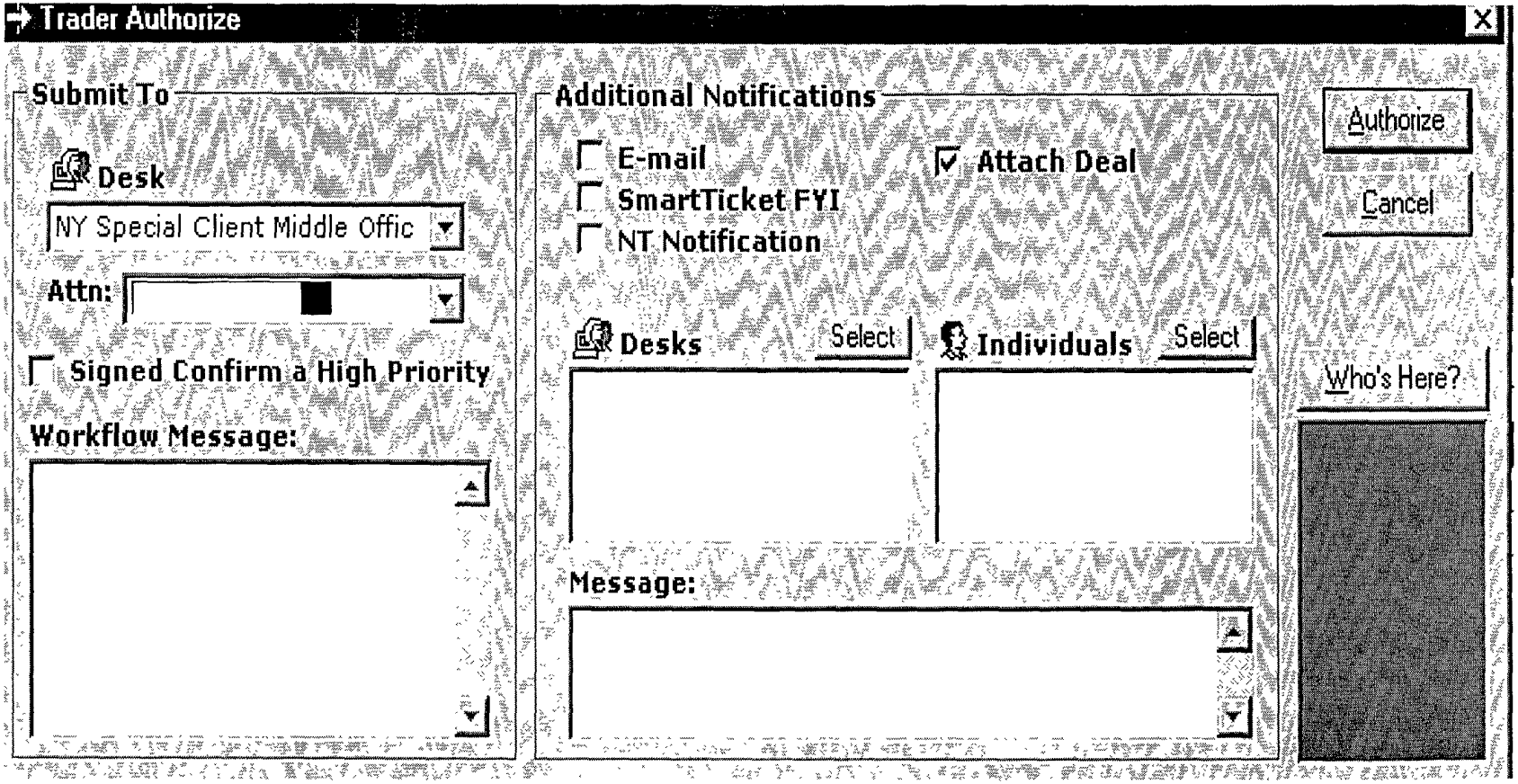

FIG. 7

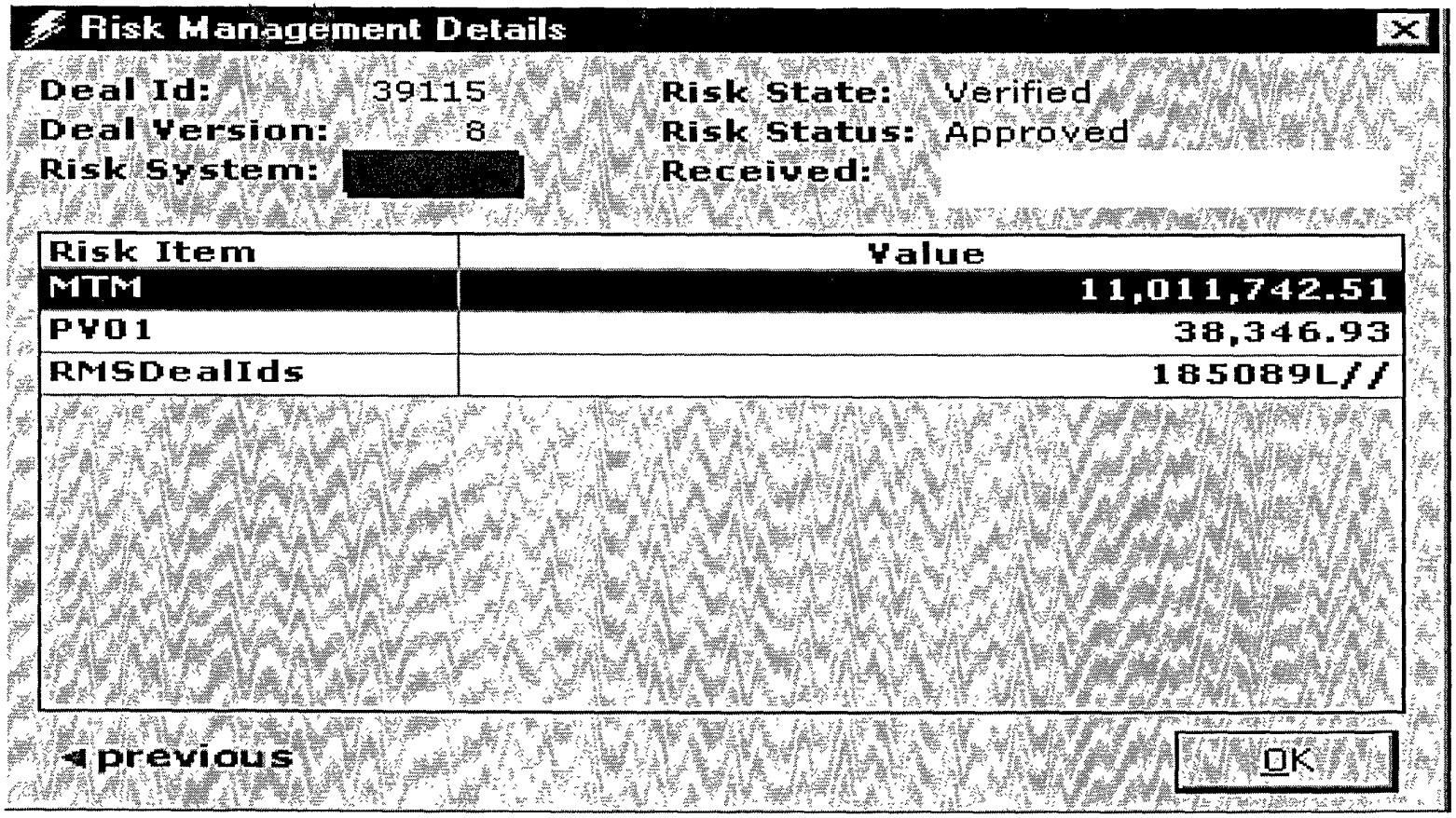
Risk Management Details
Deal Id: 39115
Deal Version: 8
Risk System:
Risk State: Verified
Risk Status: Approved
Received:
Risk Item
Value
MTM
11,011,742.51
PV01
38,346.93
RMSDealIds
185089L//
previous
OK

FIG. 8

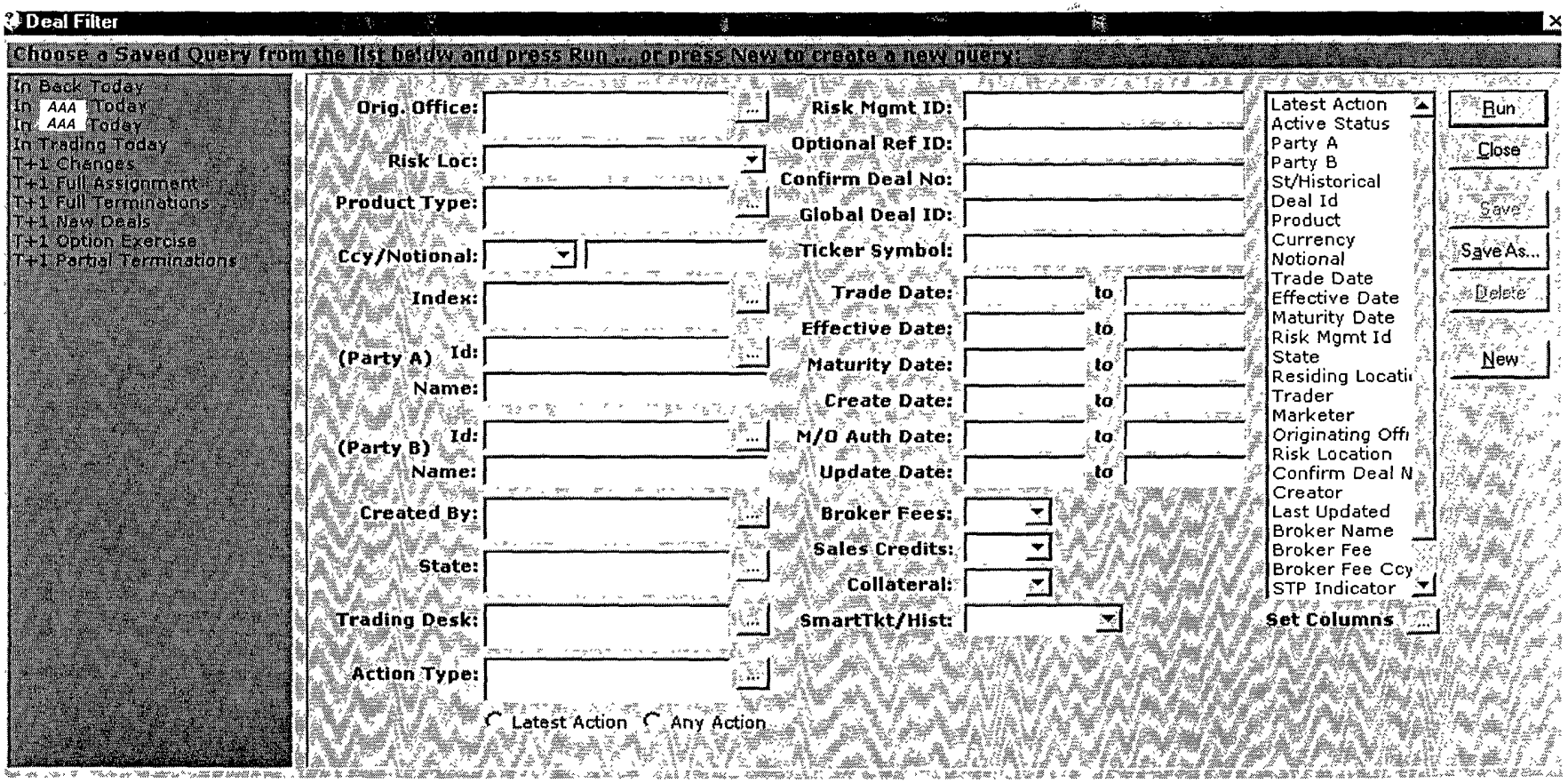
Deal Filter
Choose a Saved Query from the list below and press Run ... or press New to create a new query:
In Back Today
In AAA Today
In AAA Today
In Trading Today
T+1 Changes
T+1 Full Assignment
T+1 Full Terminations
T+1 New Deals
T+1 Option Exercise
T+1 Partial Terminations
Orig. Office:
Risk Loc:
Product Type:
Ccy/Notional:
Index:
(Party A) Id:
Name:
(Party B) Id:
Name:
Created By:
State:
Trading Desk:
Action Type:
Latest Action
Any Action
Risk Mgmt ID:
Optional Ref ID:
Confirm Deal No:
Global Deal ID:
Ticker Symbol:
Trade Date:
Effective Date:
Maturity Date:
Create Date:
M/O Auth Date:
Update Date:
Broker Fees:
Sales Credits:
Collateral:
SmartTkt/Hist:
to
Latest Action
Active Status
Party A
Party B
St/Historical
Deal Id
Product
Currency
Notional
Trade Date
Effective Date
Maturity Date
Risk Mgmt Id
State
Residing Locati
Trader
Marketer
Originating Offi
Risk Location
Confirm Deal N
Creator
Last Updated
Broker Name
Broker Fee
Broker Fee Ccy
STP Indicator
Set Columns
Run
Close
Save
Save As...
Delete
New

FIG. 9

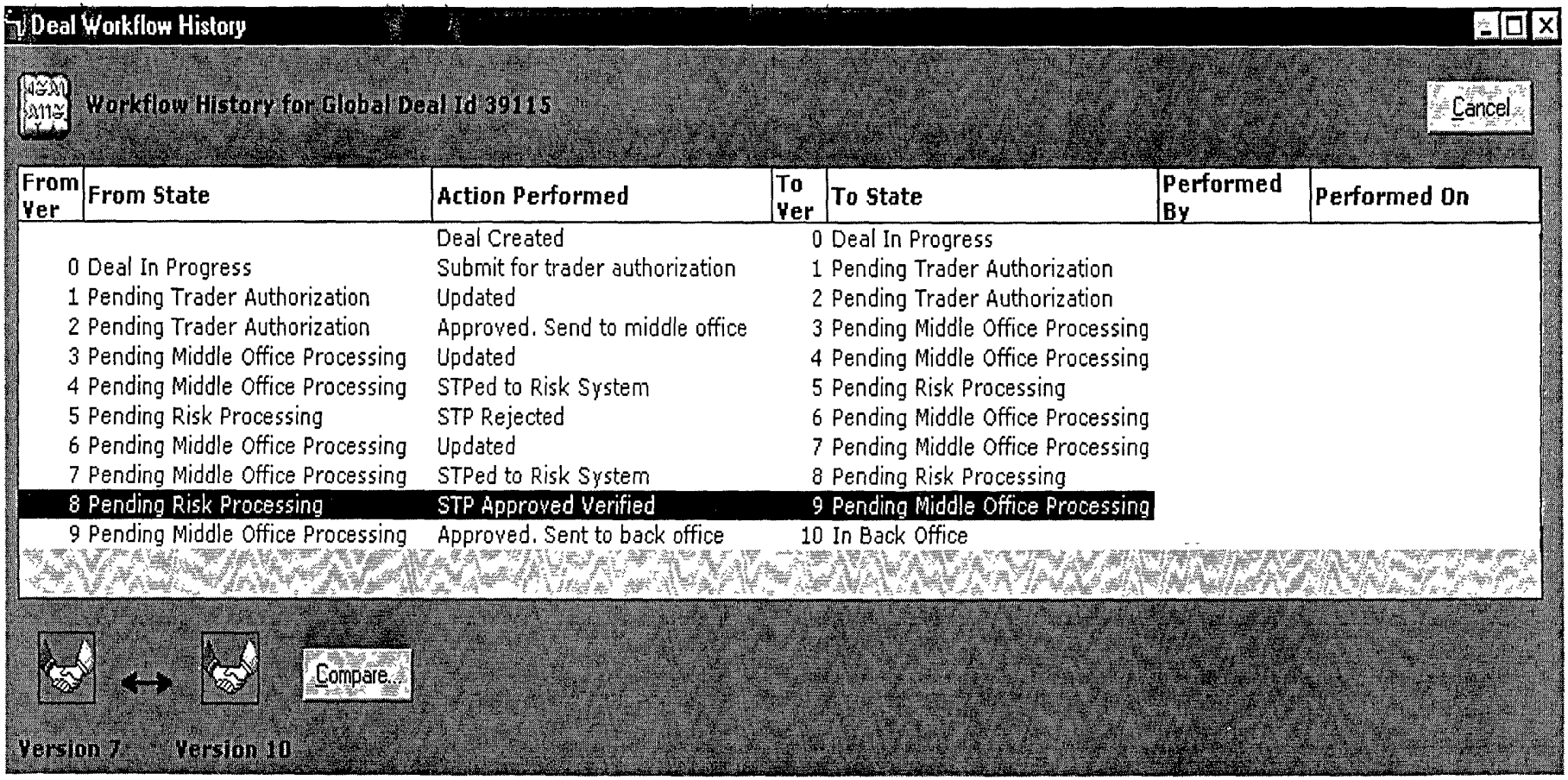
Deal Workflow History
Workflow History for Global Deal Id 39115
Cancel
From Ver
From State
Action Performed
To Ver
To State
Performed By
Performed On
Deal Created
0 Deal In Progress
0 Deal In Progress
Submit for trader authorization
1 Pending Trader Authorization
1 Pending Trader Authorization
Updated
2 Pending Trader Authorization
2 Pending Trader Authorization
Approved. Send to middle office
3 Pending Middle Office Processing
3 Pending Middle Office Processing
Updated
4 Pending Middle Office Processing
4 Pending Middle Office Processing
STPed to Risk System
5 Pending Risk Processing
5 Pending Risk Processing
STP Rejected
6 Pending Middle Office Processing
6 Pending Middle Office Processing
Updated
7 Pending Middle Office Processing
7 Pending Middle Office Processing
STPed to Risk System
8 Pending Risk Processing
8 Pending Risk Processing
STP Approved Verified
9 Pending Middle Office Processing
9 Pending Middle Office Processing
Approved. Sent to back office
10 In Back Office
Compare...
Version 7
Version 10

FIG. 10

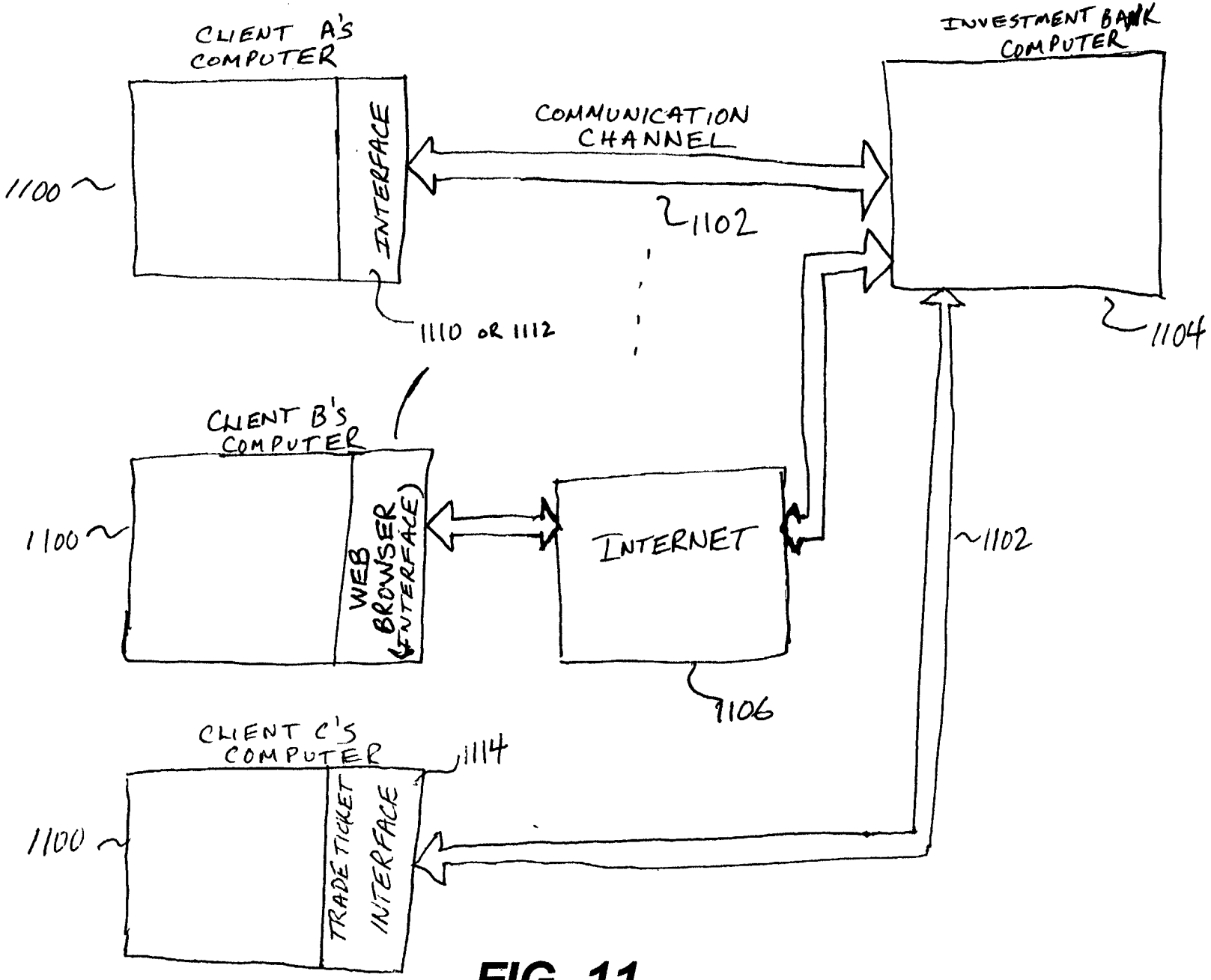
CLIENT A'S COMPUTER
INTERFACE
1100
COMMUNICATION CHANNEL
1102
INVESTMENT BANK COMPUTER
1104
1110 OR 1112
CLIENT B'S COMPUTER
1100
WEB BROWSER (INTERFACE)
INTERNET
1102
1106
CLIENT C'S COMPUTER
1114
1100
TRADE TICKET INTERFACE

FIG. 11